

FIG. 1

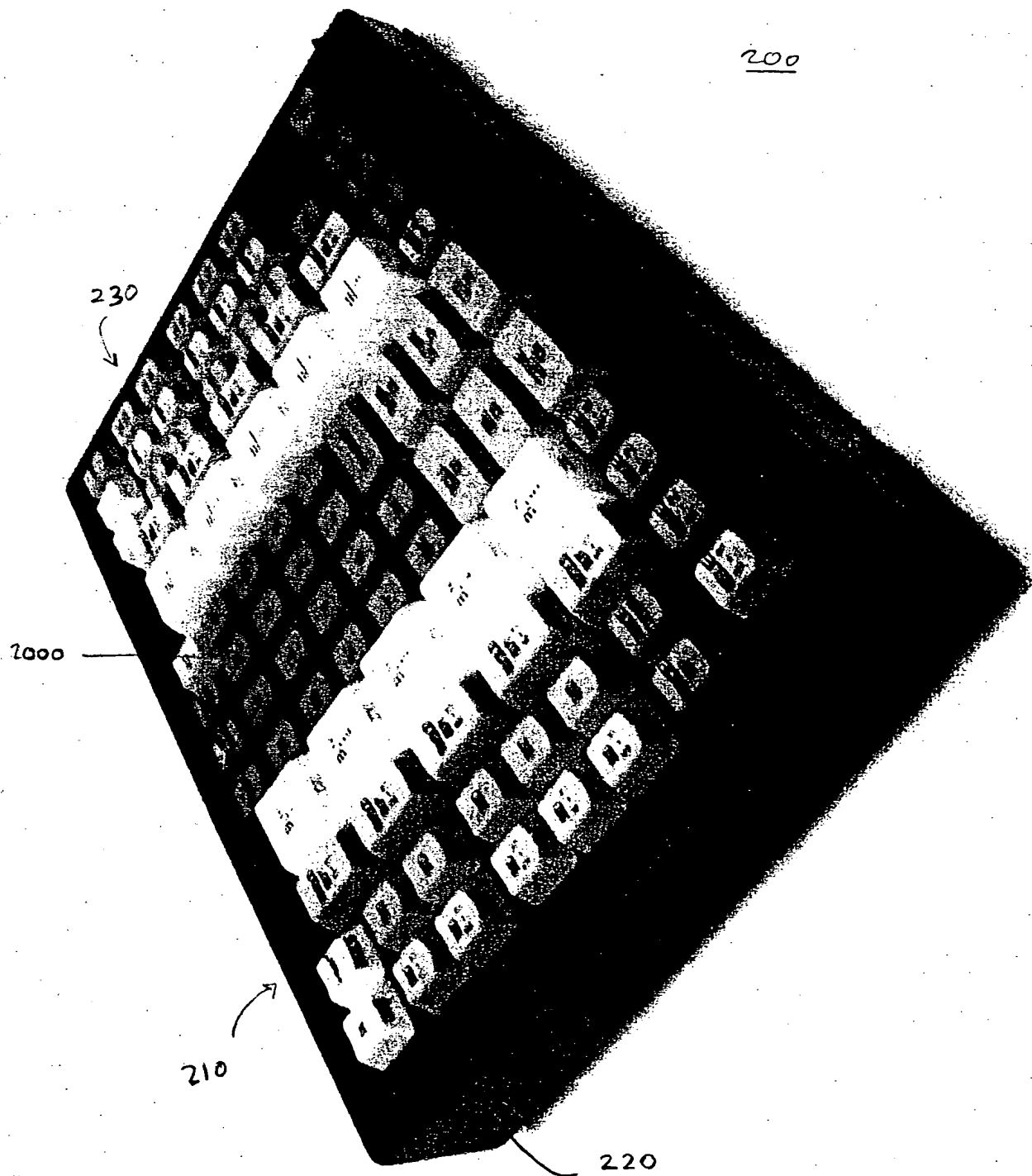


FIG. 2

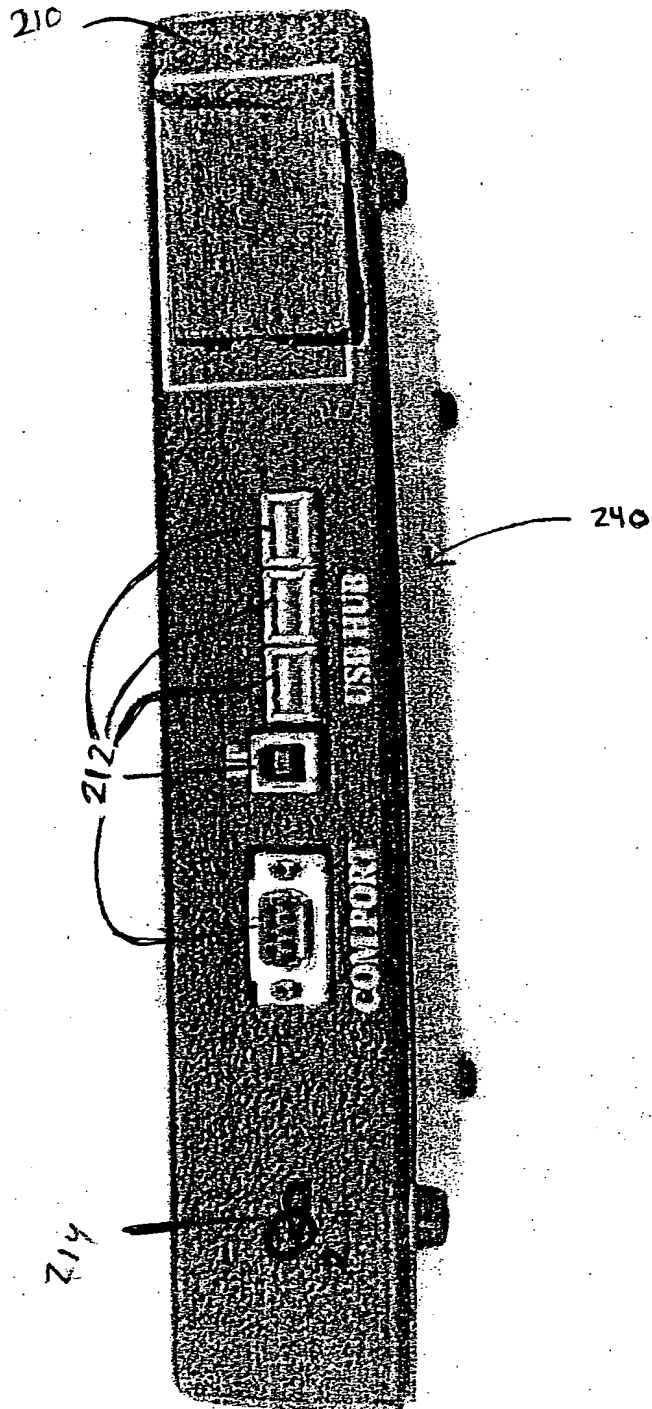


FIG. 3

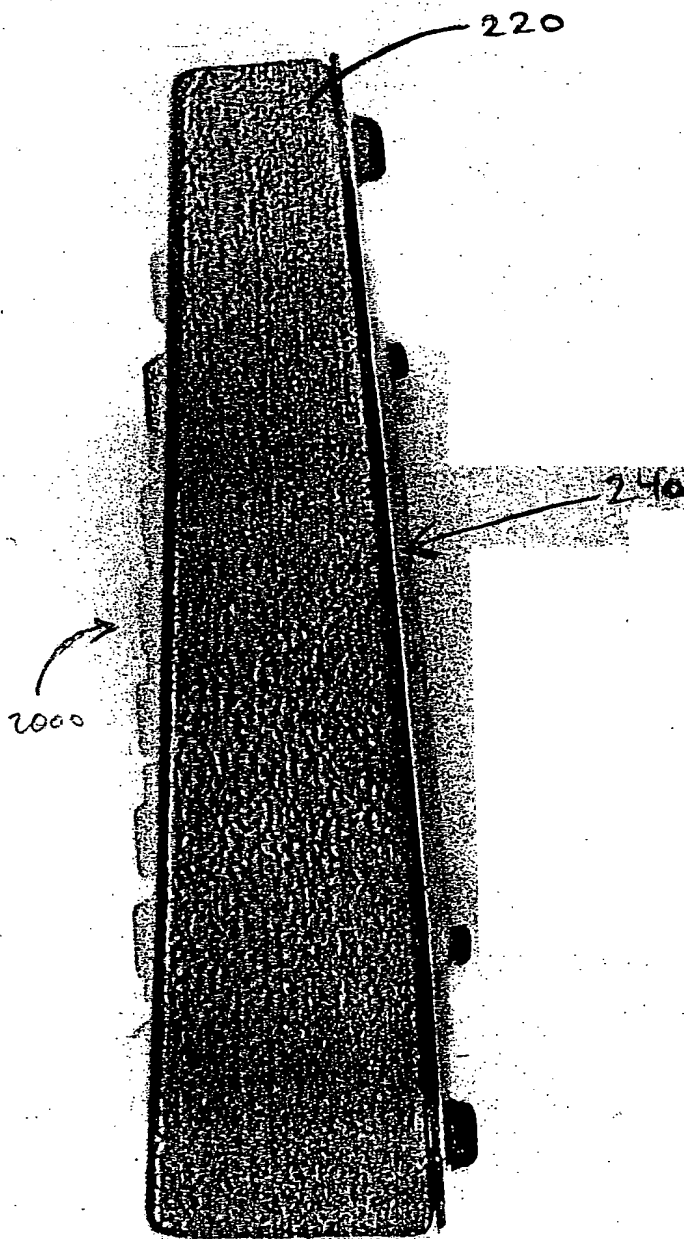
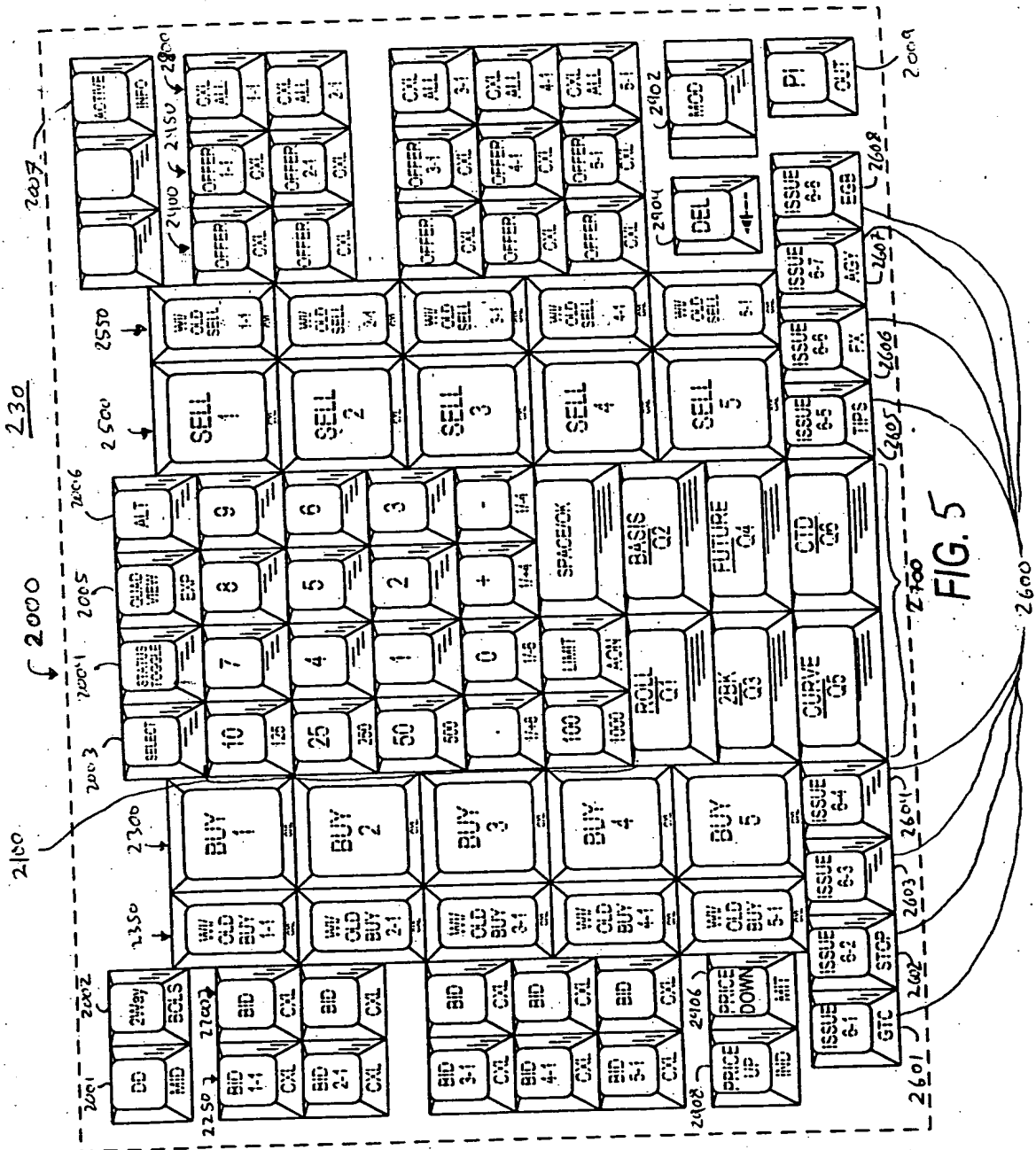


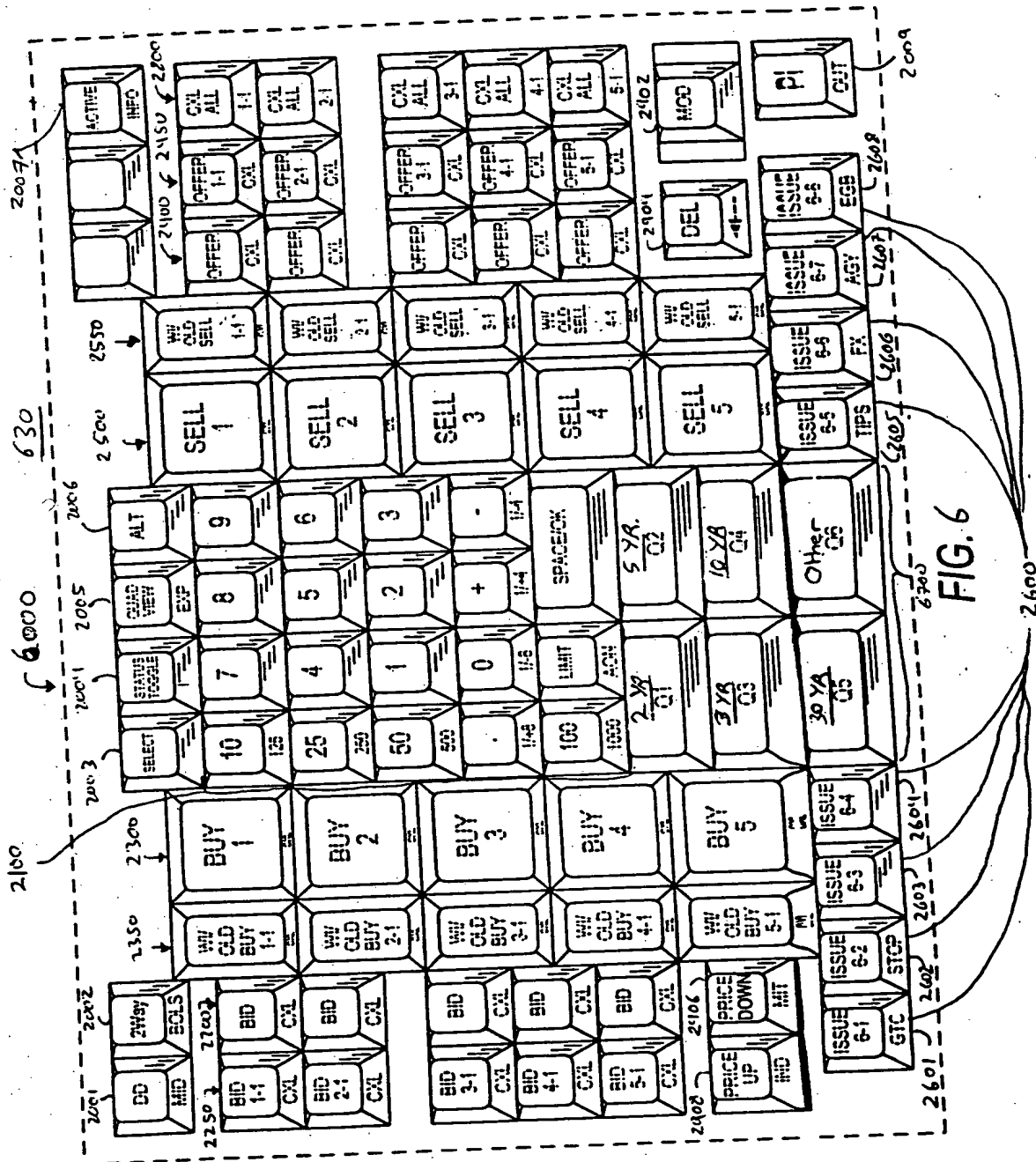
FIG. 4



Applicants: Howard W. Lutnick et al.
Application No.: To Be Assigned
For: KEYBOARD TRADING SYSTEM
Agent: Hassan Albakri (Limited Recognition)
Express Mail Label: EV 132190136US

Docket No.: CF-86
Filed: Herewith

Tel: (212) 596-9000
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eSpeed [C:\Temp\ccc.exe] novell@beta-ns

File Actions View Options Quade Help

New Electronics Trading Guidelines for EGBs and EuroBonds. Click here for details.

SY	1*	1*	1*	1*	1*	1*	1*	1*	1*
3.62 03/05	-100.036	1x1	99.37 02/13	99.264	99.264	99.264	99.264	99.264	99.264
100.052		1x1	99.264	99.25	99.29	99.25	99.29	99.25	99.29
100.102		1x1	99.16	99.23	99.23	99.23	99.23	99.23	99.23
1.50 02/05	99.31 - 99.31	1x1	100.40 11/12	102.064	102.064	102.064	102.064	102.064	102.064
103.197-103.197	5x5	5x5	91.26 - 91.26	91.26	91.26	91.26	91.26	91.26	91.26
1.62 01/05	100.034-100.034	1x1	103.12 - 103.12	103.12	103.12	103.12	103.12	103.12	103.12
100.023		1x1	18.00 / 18.00	18.00	18.00	18.00	18.00	18.00	18.00
3.00 02/08	100.26 -	1x1	99.31 - 99.31	99.31	99.31	99.31	99.31	99.31	99.31
100.262	100.256-	1x1	99.31	99.29	100.01	99.29	100.01	99.29	100.01
100.12		1x1	1107.16	1107.16	1107.16	1107.16	1107.16	1107.16	1107.16
1.06 11/07	102.164-102.164	1x1	116.21 - 116.21	116.21	116.21	116.21	116.21	116.21	116.21
101.00 - 101.00	5x5	5x5	104.162-104.162	104.162	104.162	104.162	104.162	104.162	104.162
3.25 08/07	103.16 - 103.16	1x1	112.25 - 112.25	112.25	112.25	112.25	112.25	112.25	112.25
200.00 / 200.00	5x5	5x5	18.00 / 18.00	18.00	18.00	18.00	18.00	18.00	18.00
106 11/07		1x1	109.13 - 109.13	109.13	109.13	109.13	109.13	109.13	109.13
106 11/07		1x1	111.14 - 111.14	111.14	111.14	111.14	111.14	111.14	111.14
106 11/07		1x1	112.28 - 112.28	112.28	112.28	112.28	112.28	112.28	112.28
106 11/07		1x1	115.24 - 115.24	115.24	115.24	115.24	115.24	115.24	115.24
106 11/07		1x1	111.27 - 111.27	111.27	111.27	111.27	111.27	111.27	111.27
106 11/07		1x1	111.19 - 111.19	111.19	111.19	111.19	111.19	111.19	111.19
106 11/07		1x1	108.14 - 108.14	108.14	108.14	108.14	108.14	108.14	108.14
Active Orders									
Status	Type	Size	Price/Rate	Time	Comments	Trade Path			
ACCEPTED	OFFER	1	111.17	11:12:24 03/21	Command Successful				
ACCEPTED	OFFER	1	112.30	11:12:22 03/21	Command Successful				
ACCEPTED	OFFER	1	112.24	11:12:18 03/21	Lock price market accepted				
ACCEPTED	OFFER	1	111.30	11:12:17 03/21	Command Successful				
ACCEPTED	OFFER	1	111.21	11:12:14 03/21	Command Successful				
ACCEPTED	OFFER	1	108.17	11:12:10 03/21	Command Successful				
ACCEPTED	BID	1	108.14	11:12:07 03/21	Command Successful				
ACCEPTED	BID	1	111.18	11:12:05 03/21	Command Successful				
ACCEPTED	BID	1	111.27	11:12:05 03/21	Command Successful				
ACCEPTED	BID	1	115.24	11:12:05 03/21	Command Successful				

Up-610Y, Market Accepted: OFFER 1 At 109.20 Req# 159 Order# 71; Command Successful

Custom Keyboard Disabled

FIG. 7

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$$f = 16.8$$

ASpeed - CSV Templates vnt - myval	
File Actions View Options Quade Help	
New Electronic Trading Guidelines for EOBs and EuroBonds (CIB)	
SY	1
1982-03/05	-100.056 • 1x1
100.052A	
100.02	
101.150-02/05 • 99.31 - 99.31 • 1x1	
ROL 504/2Y	103.197-103.197 5x5 9305.95/p305.95
2B1 1.62-01/05 • 100.03-100.03 • 1x1	
CUR 027/3Y	
101	1
22-97-02/13 99.26+ - 99.26+ 2x1	1
99.26+P	99.25 - 99.29+ 1x1
199.16	1x
101.4.00-11/12	102.06+ - 102.06+ 1x1
ROL 614/10Y	91.26 - 91.26 5x5 p132.59/q132.59
2B1 4.37-08/12	103.12 - 103.12 1x1
CUR 107/30Y	18.00 / 18.00 5x5
5Y	1
23.00-02/08 → 100.26 - 1x	
100.26A	→ 100.256- 1x
100.12	
101.3.00-11/07 • 102.16+ - 102.16+ • 1x1	
ROL 106/5Y	101.00 - 101.00 5x5 p107.12/p107.12
2B1 3.25-08/07 • 103.16 - 103.16 • 1x1	
CUR 057/10Y	200.00 / 200.00 5x5
30Y	1
25-97-02/31 • 99.31 - 99.31 • 1x1	
99.31-T	• 99.29 - 100.01 • 1x1
107.16	
04.56-05/30 • 116.21 - 116.21 • 1x1	
ROL 530/30Y	104.162-104.162 5x5 p103.80/p103.80
2D1 16.32-08/29 • 112.25+ - 112.25+ • 1x1	
CUR 107/30Y	18.00 / 18.00 5x5
3Y	
106.103Y	
UI JULI/2Y	
ROL JULI/5Y	

tip-610Y, Market Accepted: OFFER 1 At 109.20 Custom Keyboard Disabled

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F/G. 10.

eSpeed [C:\Temp\xxxxx.txt] [http://www.euroclear.com]									
File Actions View Options Quads Help									
New Electronic Trading Guidelines for EGBs and EuroBonds. Click									
1Y	62-03/05	100-056-100,056	1x1						
5Y	02-02/08	100-26-100,26	1x1						
	100-262	100-56-100,56	1x1						
		100-24-100,24	1x1						
	100-12	100-242-100,242	1x1						
2	3-00-11/07	102-16+102,16+	1x1						
3	N06/5Y	101-00-101,00	5x5	q107.12/p107.12					
4	3-25-08/07	103-16-103,16	1x1						
5	S06/5Y	103-13-103,13	5x5	q81.27/p81.27					
1-1	07/5Y								
2-1	05Y/10Y	200-00 / 200,00	5x5						
3-1	05Y/Jun-03								
4-1	usg-205Y/Ju								
5-1	5Y Jun-03								
3Y	US9-03Y								
10Y	B7-02/13	99-26+-99,26+	2x1						
30Y	5-37-02/31	99-31--99,31	1x1						
QB	US1PS	PX	Agencies	EGBs	Euros				
1	3-37-07/87	109-18-109,20	1x1						
Active Orders Trade History Market Data									
Stds	Type	Size	Inst Name	Price/Rate	Time				
ACCEPTED	BID (LIMIT)	1	usg_05Y	100.24+	11-14-10 03/31				
ACCEPTED	OFFER (LIMIT)	1	usg_05Y	100.272	11-14-08 03/31				
ACCEPTED	OFFER (LIMIT)	1	usg_05Y	100.27+	11-14-04 03/31				
ACCEPTED	OFFER (LIMIT)	1	usg_05Y	100.266	11-14-00 03/31				
ACCEPTED	OFFER OFFER	1	usg_05Y	100.26	11-13-58 03/31				
ACCEPTED	BID	1	usg_05Y	100.05	11-13-05 03/31				

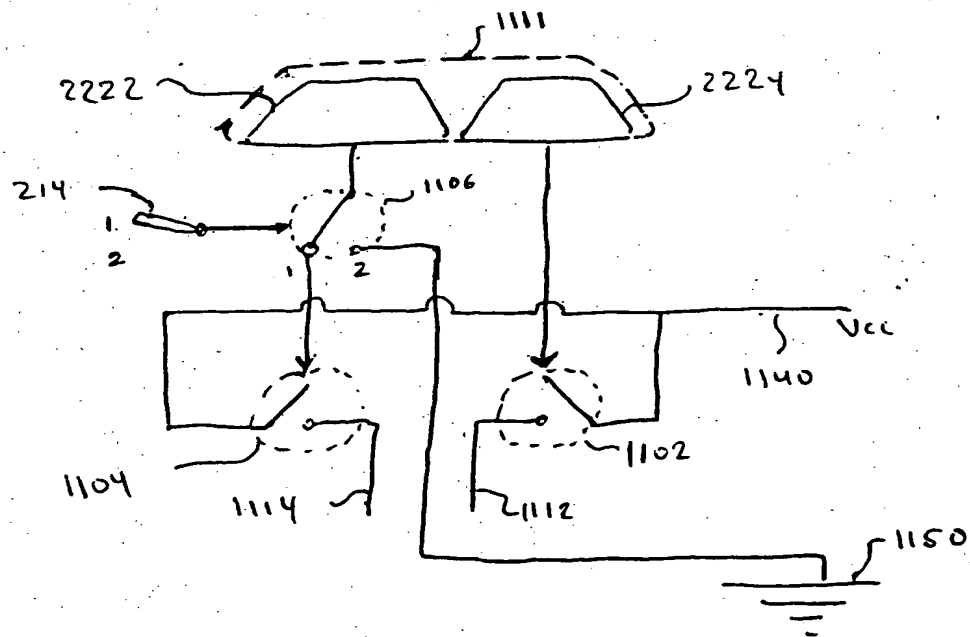


FIG. 11